

# 8/12 FUND TRADE HISTORY

## PERIOD #7 (Jul 1 – Aug 19, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor (\$295.36)

\$2.95 credit/ \$7.05 margin X 10 contracts = \$2,950 credit/ \$7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor (\$295.93)

\$2.55 credit/ \$7.45 margin X 10 contracts = \$2,550 credit/ \$7,450 Margin

BASE COST - \$3.00 Credit/ \$7.00 Margin x 30 Contracts = \$21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly (\$291.54)

\$1.85 X 30 contracts = \$5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly (\$287.94)

\$.60 Credit X 30 contracts = \$1,800 Credit

BASE COST - \$1.75 Credit/ \$8.05 Margin x 30 Contracts = \$24,150

8/12 Sold AZO **AUG 260-280** Put Condor (\$2987.61)

\$1.15 X 30 contracts = \$3,450 credit

8/12 Buy AZO **AUG 290-300-310** Call Butterfly (\$287.61)

\$1.95 X 30 contracts = \$5,850

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## PERIOD #7 (Jul 1 – Aug 19, 2011)

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar (\$296.51)

\$1.75 X 10 contracts = \$1,750 -> Loss \$50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar (\$295.36)

\$2.40 X 20 contracts = \$4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar (\$291.54)

\$2.40 X 20 contracts = \$4,400 -> **Loss \$400**

# 8/12 AZO TOS Account

## (Sold AUG 260-280 Put Condor/ Buy AUG 310 Call Butterfly)

AZO

1

Account: D-10077168 (ira)

today for 30

day(s) back

change dates viewed

reset

\$237,010.29

Cash Balance

Order History: 0 working, 13 filled, 9 canceled

Trade History: 13 orders, 13 fills

View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price ▲	Order Type
8/12/11 09:13:48	BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	2.95	1.95	LMT
		SELL	-60	AZO	AUG 11	300	CALL	.55		DEBIT
		BUY	+30	AZO	AUG 11	310	CALL	.10		
8/12/11 09:07:56	CONDOR	SELL	-30	AZO	AUG 11	280	PUT	2.00	1.15	LMT
		BUY	+30	AZO	AUG 11	270	PUT	.75		CREDIT
		BUY	+30	AZO	AUG 11	260	PUT	.35		
		SELL	-30	AZO	AUG 11	250	PUT	.25		
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55		CREDIT
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20		DEBIT
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25		CREDIT
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20		CREDIT
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65		DEBIT
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70		CREDIT
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05		CREDIT
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00		CREDIT
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25		CREDIT
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90		DEBIT
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90		DEBIT

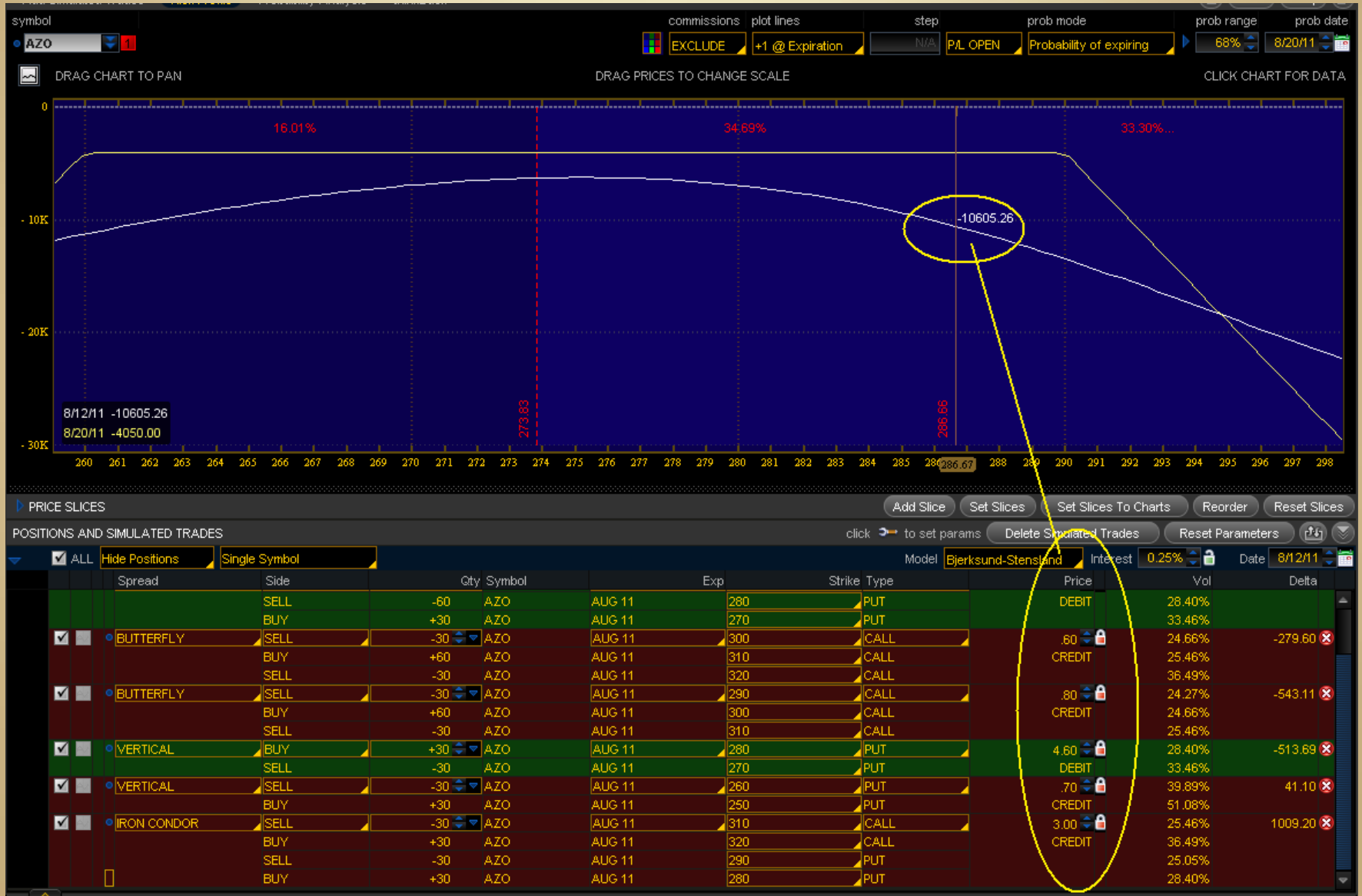
Options

(\$5,100.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.75	.75	\$2,250.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	2.00	2.00	(\$6,000.00)
AZO	AZO110820C300	AUG 11	300	CALL	-30	.55	.525	(\$1,575.00)

# 8/12 Before Adjustment

## AUG 260-310 Iron Condor



# 8/12 After Adjustment

## AUG 280-300 Iron Condor



# FUND TRADE SUMMARY

## 8/12/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period =  $-\$600 - \$75 + \$2,100 = \$1,425 / 14.25\%$
- Realized  $\$31,030 - \$600 - \$75 + \$2,100 = \$32,455$
- Current Position  $(\$8,300^*) = \$8,300$
- Cash  $\$24,155$
- Total Fund  $\$32,455 / \$10,000 = 224.55\%$  Gain
- Total Fund Gain this Period  $4.59\%$

\*Period #7 (Jul 1– Aug 11, 2011)

- Gain this period
- Realized  $-\$50 + -\$400$
- Current Position  $\$33,750$
- Cash  $-\$3,745$  Margin
- Total Fund  $\$32,405 / \$10,000 = 220.05\%$  Gain
- Total Fund Gain this Period